



JSE Interest Rate Exchange

# Currency Future & Options High/Low

High/Low for: 21/07/2011

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	\$ / R 2011/09/19			Foreign Exchange Future	6.95280	6.86120	1.31745	6.94180	6.8500	300,305
21/07/2011	\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01500	0.01100	26.66667	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	1.11200	1.20000	7.91367	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.10	C	Foreign Exchange Future	0.01300	0.01000	23.07692	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.10	P	Foreign Exchange Future	1.16000	1.24900	7.67241	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01600	0.01200	25.00000	0.00000	0.0000	3,000
21/07/2011	\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	1.06300	1.15100	8.27846	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.80	P	Foreign Exchange Future	0.87100	0.95700	9.87371	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.80	C	Foreign Exchange Future	0.02400	0.01800	25.00000	0.00000	0.0000	15,000
21/07/2011	\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.05800	0.04300	25.86207	0.00000	0.0000	5,000
21/07/2011	\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.50500	0.58200	15.24752	0.00000	0.0000	2,800
21/07/2011	\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.25800	0.19900	22.86822	0.00000	0.0000	980
21/07/2011	\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.10500	0.13800	31.42857	0.00000	0.0000	10,000
21/07/2011	\$ / R 2011/09/19	6.90	C	Foreign Exchange Future	0.19900	0.15200	23.61809	0.00000	0.0000	6,000
21/07/2011	\$ / R 2011/09/19	6.90	P	Foreign Exchange Future	0.14600	0.19100	30.82192	0.00000	0.0000	10,000
21/07/2011	\$ / R 2011/09/19	7.45	P	Foreign Exchange Future	0.54800	0.62800	14.59854	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.45	C	Foreign Exchange Future	0.05100	0.03900	23.52941	0.00000	0.0000	10,000
21/07/2011	\$ / R 2011/09/19	7.60	P	Foreign Exchange Future	0.68300	0.76600	12.15227	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.60	C	Foreign Exchange Future	0.03600	0.02700	25.00000	0.00000	0.0000	200
21/07/2011	\$ / R 2011/09/19	6.70	C	Foreign Exchange Future	0.32600	0.26000	20.24540	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.70	P	Foreign Exchange Future	0.07300	0.09900	35.61644	0.00000	0.0000	5,980
21/07/2011	\$ / R 2011/09/19	6.60	P	Foreign Exchange Future	0.04900	0.06800	38.77551	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.60	C	Foreign Exchange Future	0.40200	0.32900	18.15920	0.00000	0.0000	6,060
21/07/2011	\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.26600	0.33100	24.43609	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.11900	0.09200	22.68908	0.00000	0.0000	6,060
21/07/2011	\$ / R 2011/09/19	9.80	P	Foreign Exchange Future	2.84700	2.93900	3.23147	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.30	P	Foreign Exchange Future	0.42000	0.49400	17.61905	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.30	C	Foreign Exchange Future	0.07300	0.05500	24.65753	0.00000	0.0000	8,880
21/07/2011	\$ / R 2011/09/19	7.20	P	Foreign Exchange Future	0.34000	0.41000	20.58824	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.20	C	Foreign Exchange Future	0.09300	0.07100	23.65591	0.00000	0.0000	6,000
21/07/2011	\$ / R 2011/09/19	6.55	P	Foreign Exchange Future	0.04000	0.05600	40.00000	0.00000	0.0000	8,880
21/07/2011	\$ / R 2011/09/19	6.55	C	Foreign Exchange Future	0.44300	0.36700	17.15576	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.29100	0.22800	21.64948	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.08800	0.11700	32.95455	0.00000	0.0000	1,980
21/07/2011	\$ / R 2011/09/19	6.85	P	Foreign Exchange Future	0.12400	0.16100	29.83871	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.85	C	Foreign Exchange Future	0.22700	0.17200	24.22907	0.00000	0.0000	1,980
21/07/2011	\$ / R 2011/09/19	7.50	P	Foreign Exchange Future	0.59300	0.67300	13.49073	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.50	C	Foreign Exchange Future	0.04600	0.03400	26.08696	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.95	C	Foreign Exchange Future	0.17200	0.13400	22.09302	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.95	P	Foreign Exchange Future	0.16900	0.22300	31.95266	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.65	C	Foreign Exchange Future	0.03300	0.02400	27.27273	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.65	P	Foreign Exchange Future	0.73000	0.81300	11.36986	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.10600	0.08100	23.58491	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.30300	0.37000	22.11221	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.00	C	Foreign Exchange Future	0.15300	0.11800	22.87582	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.00	P	Foreign Exchange Future	0.20000	0.25700	28.50000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.40	C	Foreign Exchange Future	0.57300	0.49000	14.48517	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.40	P	Foreign Exchange Future	0.02000	0.02900	45.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.75	C	Foreign Exchange Future	0.02600	0.02000	23.07692	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.75	P	Foreign Exchange Future	0.82300	0.90900	10.44957	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.75	C	Foreign Exchange Future	1.20300	1.11200	7.56442	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.75	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.25	C	Foreign Exchange Future	0.08300	0.06300	24.09639	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.25	P	Foreign Exchange Future	0.38000	0.45200	18.94737	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.55	C	Foreign Exchange Future	0.04100	0.03100	24.39024	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.63800	0.72000	12.85266	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.80	C	Foreign Exchange Future	1.15300	1.06200	7.89245	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.80	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.01200	0.00900	25.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	1.20900	1.29800	7.36146	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.85	C	Foreign Exchange Future	1.10400	1.01200	8.33333	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.85	P	Foreign Exchange Future	0.00100	0.00100	0.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.70	C	Foreign Exchange Future	0.02900	0.02200	24.13793	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.70	P	Foreign Exchange Future	0.77600	0.86100	10.95361	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.30	C	Foreign Exchange Future	0.66500	0.57900	12.93233	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.30	P	Foreign Exchange Future	0.01200	0.01800	50.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.70	C	Foreign Exchange Future	1.25300	1.16200	7.26257	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	5.70	P	Foreign Exchange Future	0.00000	0.00100	100.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.05	C	Foreign Exchange Future	0.13500	0.10400	22.96296	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.05	P	Foreign Exchange Future	0.23200	0.29300	26.29310	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.65	C	Foreign Exchange Future	0.36300	0.29300	19.28375	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	6.65	P	Foreign Exchange Future	0.06000	0.08200	36.66667	0.00000	0.0000	200
21/07/2011	\$ / R 2011/09/19	7.35	C	Foreign Exchange Future	0.06500	0.04900	24.61538	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.35	P	Foreign Exchange Future	0.46200	0.53800	16.45022	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.90	C	Foreign Exchange Future	0.01900	0.01400	26.31579	0.00000	0.0000	0
21/07/2011	\$ / R 2011/09/19	7.90	P	Foreign Exchange Future	0.96600	1.05300	9.00621	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19			Foreign Exchange Future	7.04570	6.95230	1.32563	7.03000	6.9645	46,898
21/07/2011	\$ / R 2011/12/19	7.35	C	Foreign Exchange Future	0.18400	0.15700	14.67391	0.00000	0.0000	0

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21/07/2011	\$ / R 2011/12/19	7.35	P	Foreign Exchange Future	0.48800	0.55500	13.72951	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.40	C	Foreign Exchange Future	0.17200	0.14700	14.53488	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.40	P	Foreign Exchange Future	0.52600	0.59500	13.11787	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.19700	0.16900	14.21320	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.45100	0.51700	14.63415	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.75	P	Foreign Exchange Future	0.15000	0.18200	21.33333	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.75	C	Foreign Exchange Future	0.44600	0.38400	13.90135	0.00000	0.0000	6,425
21/07/2011	\$ / R 2011/12/19	8.00	P	Foreign Exchange Future	1.03500	1.11700	7.92271	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	8.00	C	Foreign Exchange Future	0.08100	0.06900	14.81481	0.00000	0.0000	2,962
21/07/2011	\$ / R 2011/12/19	7.00	P	Foreign Exchange Future	0.25800	0.30600	18.60465	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.00	C	Foreign Exchange Future	0.30400	0.25800	15.13158	0.00000	0.0000	2,962
21/07/2011	\$ / R 2011/12/19	7.25	P	Foreign Exchange Future	0.41500	0.47900	15.42169	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.25	C	Foreign Exchange Future	0.21100	0.18100	14.21801	0.00000	0.0000	5,000
21/07/2011	\$ / R 2011/12/19	6.15	C	Foreign Exchange Future	0.92000	0.83400	9.34783	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.15	P	Foreign Exchange Future	0.02400	0.03200	33.33333	0.00000	0.0000	5,000
21/07/2011	\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.60400	0.67600	11.92053	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.15000	0.12800	14.66667	0.00000	0.0000	500
21/07/2011	\$ / R 2011/12/19	6.45	C	Foreign Exchange Future	0.66300	0.58700	11.46305	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.45	P	Foreign Exchange Future	0.06700	0.08500	26.86567	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.40	C	Foreign Exchange Future	0.70300	0.62500	11.09531	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.40	P	Foreign Exchange Future	0.05700	0.07300	28.07018	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.25	C	Foreign Exchange Future	0.83000	0.74700	10.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.25	P	Foreign Exchange Future	0.03400	0.04500	32.35294	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	8.05	C	Foreign Exchange Future	0.07600	0.06600	13.15789	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	8.05	P	Foreign Exchange Future	1.08000	1.16400	7.77778	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	5.95	C	Foreign Exchange Future	1.10800	1.01700	8.21300	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	5.95	P	Foreign Exchange Future	0.01200	0.01500	25.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.45	C	Foreign Exchange Future	0.16000	0.13700	14.37500	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.45	P	Foreign Exchange Future	0.56400	0.63500	12.58865	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.47900	0.41400	13.56994	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.13300	0.16200	21.80451	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.80	C	Foreign Exchange Future	0.41500	0.35500	14.45783	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.80	P	Foreign Exchange Future	0.16900	0.20300	20.11834	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.90	C	Foreign Exchange Future	0.09100	0.07800	14.28571	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.90	P	Foreign Exchange Future	0.94500	1.02600	8.57143	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.70	C	Foreign Exchange Future	0.11600	0.09900	14.65517	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.70	P	Foreign Exchange Future	0.77000	0.84700	10.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.85	C	Foreign Exchange Future	0.38500	0.32800	14.80519	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.85	P	Foreign Exchange Future	0.18900	0.22600	19.57672	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.30	C	Foreign Exchange Future	0.78700	0.70600	10.29225	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.30	P	Foreign Exchange Future	0.04100	0.05400	31.70732	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.35	C	Foreign Exchange Future	0.74500	0.66500	10.73826	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.35	P	Foreign Exchange Future	0.04900	0.06300	28.57143	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.00	C	Foreign Exchange Future	1.06000	0.97000	8.49057	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.00	P	Foreign Exchange Future	0.01400	0.01800	28.57143	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	\$ / R 2011/12/19	7.80	C	Foreign Exchange Future	0.10200	0.08800	13.72549	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.80	P	Foreign Exchange Future	0.85600	0.93600	9.34579	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.60	C	Foreign Exchange Future	0.13200	0.11300	14.39394	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.60	P	Foreign Exchange Future	0.68600	0.76100	10.93294	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.54900	0.47900	12.75046	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.10300	0.12700	23.30097	0.00000	0.0000	5,000
21/07/2011	\$ / R 2011/12/19	5.85	C	Foreign Exchange Future	1.20500	1.11300	7.63485	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	5.85	P	Foreign Exchange Future	0.00900	0.01100	22.22222	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.85	C	Foreign Exchange Future	0.09600	0.08300	13.54167	0.00000	0.0000	0
21/07/2011	\$ / R 2011/12/19	7.85	P	Foreign Exchange Future	0.90000	0.98100	9.00000	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19			Foreign Exchange Future	7.14120	7.04620	1.33031	0.00000	0.0000	16,114
21/07/2011	\$ / R 2012/03/19	7.04	C	Foreign Exchange Future	0.41300	0.36200	12.34867	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.04	P	Foreign Exchange Future	0.30800	0.35200	14.28571	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.09	C	Foreign Exchange Future	0.38900	0.34100	12.33933	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.09	P	Foreign Exchange Future	0.33400	0.38100	14.07186	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.99	C	Foreign Exchange Future	0.43900	0.38500	12.30068	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.99	P	Foreign Exchange Future	0.28400	0.32500	14.43662	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.43200	0.37900	12.26852	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.29100	0.33300	14.43299	0.00000	0.0000	1,000
21/07/2011	\$ / R 2012/03/19	7.15	C	Foreign Exchange Future	0.35900	0.31800	11.42061	0.00000	0.0000	4,100
21/07/2011	\$ / R 2012/03/19	7.15	P	Foreign Exchange Future	0.36800	0.42200	14.67391	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.32200	0.28600	11.18012	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.43100	0.49000	13.68910	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.80	C	Foreign Exchange Future	0.54500	0.48400	11.19266	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.80	P	Foreign Exchange Future	0.20400	0.23800	16.66667	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.34000	0.30200	11.17647	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.39900	0.45600	14.28571	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.75	C	Foreign Exchange Future	0.57600	0.51300	10.93750	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.75	P	Foreign Exchange Future	0.18500	0.21700	17.29730	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.55	C	Foreign Exchange Future	0.23500	0.20900	11.06383	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.55	P	Foreign Exchange Future	0.64400	0.71300	10.71429	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.95	C	Foreign Exchange Future	0.16000	0.14200	11.25000	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.95	P	Foreign Exchange Future	0.96900	1.04600	7.94634	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.27500	0.24400	11.27273	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.53400	0.59800	11.98502	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.30	C	Foreign Exchange Future	0.11700	0.10500	10.25641	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.30	P	Foreign Exchange Future	1.27600	1.35900	6.50470	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.70	C	Foreign Exchange Future	0.60800	0.54300	10.69079	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.70	P	Foreign Exchange Future	0.16700	0.19700	17.96407	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.35	C	Foreign Exchange Future	0.11300	0.10100	10.61947	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.35	P	Foreign Exchange Future	1.32200	1.40500	6.27837	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.85	C	Foreign Exchange Future	0.51500	0.45600	11.45631	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.85	P	Foreign Exchange Future	0.22400	0.26000	16.07143	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.00	C	Foreign Exchange Future	0.15200	0.13600	10.52632	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.00	P	Foreign Exchange Future	1.01100	1.09000	7.81405	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	\$ / R 2012/03/19	7.10	C	Foreign Exchange Future	0.38200	0.33600	12.04188	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.10	P	Foreign Exchange Future	0.34100	0.39000	14.36950	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.65	C	Foreign Exchange Future	0.64200	0.57500	10.43614	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.65	P	Foreign Exchange Future	0.15100	0.17900	18.54305	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.26100	0.23100	11.49425	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.57000	0.63500	11.40351	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.20	C	Foreign Exchange Future	0.12800	0.11400	10.93750	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.20	P	Foreign Exchange Future	1.18700	1.26800	6.82393	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.85	C	Foreign Exchange Future	0.17500	0.15600	10.85714	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.85	P	Foreign Exchange Future	0.88400	0.96000	8.59729	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.05	C	Foreign Exchange Future	0.40600	0.35500	12.56158	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.05	P	Foreign Exchange Future	0.31500	0.35900	13.96825	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.60	C	Foreign Exchange Future	0.67700	0.60700	10.33973	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.60	P	Foreign Exchange Future	0.13600	0.16100	18.38235	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.80	C	Foreign Exchange Future	0.18400	0.16300	11.41304	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.80	P	Foreign Exchange Future	0.84300	0.91700	8.77817	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.05	C	Foreign Exchange Future	0.14600	0.13000	10.95890	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.05	P	Foreign Exchange Future	1.05500	1.13400	7.48815	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.90	C	Foreign Exchange Future	0.16700	0.14800	11.37725	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.90	P	Foreign Exchange Future	0.92600	1.00200	8.20734	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.15	C	Foreign Exchange Future	0.13300	0.11900	10.52632	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	8.15	P	Foreign Exchange Future	1.14200	1.22300	7.09282	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.35	C	Foreign Exchange Future	0.29000	0.25700	11.37931	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.35	P	Foreign Exchange Future	0.49900	0.56100	12.42485	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.30500	0.27100	11.14754	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.46400	0.52500	13.14655	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.90	C	Foreign Exchange Future	0.48600	0.42900	11.72840	0.00000	0.0000	0
21/07/2011	\$ / R 2012/03/19	6.90	P	Foreign Exchange Future	0.24500	0.28300	15.51020	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18			Foreign Exchange Future	7.24170	7.14550	1.32842	0.00000	0.0000	2,000
21/07/2011	\$ / R 2012/06/18	7.25	C	Foreign Exchange Future	0.43300	0.39100	9.69977	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18	7.25	P	Foreign Exchange Future	0.44100	0.49600	12.47166	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18	7.30	C	Foreign Exchange Future	0.41500	0.37400	9.87952	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18	7.30	P	Foreign Exchange Future	0.47300	0.52900	11.83932	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18	7.20	C	Foreign Exchange Future	0.45600	0.40900	10.30702	0.00000	0.0000	0
21/07/2011	\$ / R 2012/06/18	7.20	P	Foreign Exchange Future	0.41400	0.46400	12.07729	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17			Foreign Exchange Future	7.34690	7.25060	1.31076	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.20	C	Foreign Exchange Future	0.57400	0.52200	9.05923	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.20	P	Foreign Exchange Future	0.42700	0.47100	10.30445	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.25	C	Foreign Exchange Future	0.55100	0.50000	9.25590	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.25	P	Foreign Exchange Future	0.45400	0.49900	9.91189	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.15	C	Foreign Exchange Future	0.59800	0.54400	9.03010	0.00000	0.0000	13,000
21/07/2011	\$ / R 2012/09/17	7.15	P	Foreign Exchange Future	0.40100	0.44300	10.47382	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.30	P	Foreign Exchange Future	0.48100	0.53000	10.18711	0.00000	0.0000	0
21/07/2011	\$ / R 2012/09/17	7.30	C	Foreign Exchange Future	0.52800	0.48100	8.90152	0.00000	0.0000	11,000
21/07/2011	\$ / R 2012/12/14			Foreign Exchange Future	7.45000	7.35420	1.28591	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	\$ / R 2012/12/14	7.70	C	Foreign Exchange Future	0.48600	0.44900	7.61317	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	7.70	P	Foreign Exchange Future	0.73600	0.79500	8.01630	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	7.75	C	Foreign Exchange Future	0.47100	0.43500	7.64331	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	7.75	P	Foreign Exchange Future	0.77100	0.83100	7.78210	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	7.65	C	Foreign Exchange Future	0.50200	0.46400	7.56972	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	7.65	P	Foreign Exchange Future	0.70200	0.76000	8.26211	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	8.00	P	Foreign Exchange Future	0.95300	1.01900	6.92550	0.00000	0.0000	0
21/07/2011	\$ / R 2012/12/14	8.00	C	Foreign Exchange Future	0.40300	0.37300	7.44417	0.00000	0.0000	300
21/07/2011	\$ / R 2014/12/12			Foreign Exchange Future	8.42120	8.33320	1.04498	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.50	C	Foreign Exchange Future	1.06000	1.02300	3.49057	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.50	P	Foreign Exchange Future	1.13900	1.19000	4.47761	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.55	C	Foreign Exchange Future	1.04300	1.00700	3.45158	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.55	P	Foreign Exchange Future	1.17200	1.22400	4.43686	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.45	C	Foreign Exchange Future	1.07700	1.03900	3.52832	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.45	P	Foreign Exchange Future	1.10600	1.15600	4.52080	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.00	P	Foreign Exchange Future	0.82300	0.86700	5.34629	0.00000	0.0000	0
21/07/2011	\$ / R 2014/12/12	8.00	C	Foreign Exchange Future	1.24400	1.20000	3.53698	0.00000	0.0000	200
21/07/2011	\$ / R 2015/12/14			Foreign Exchange Future	9.21850	9.13050	0.95460	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.20	C	Foreign Exchange Future	1.43900	1.40200	2.57123	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.20	P	Foreign Exchange Future	1.42100	1.47200	3.58902	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.25	C	Foreign Exchange Future	1.42300	1.38600	2.60014	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.25	P	Foreign Exchange Future	1.45500	1.50600	3.50515	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.15	C	Foreign Exchange Future	1.45600	1.41800	2.60989	0.00000	0.0000	0
21/07/2011	\$ / R 2015/12/14	9.15	P	Foreign Exchange Future	1.38800	1.43800	3.60231	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19			Foreign Exchange Future	6.95280	6.86120	1.31745	6.87180	6.8718	449
21/07/2011	\$ / R MAXI 2011/09/19	7.10	C	Foreign Exchange Future	0.11931	0.09158	23.24197	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.10	P	Foreign Exchange Future	0.26651	0.33038	23.96533	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.15	C	Foreign Exchange Future	0.10550	0.08067	23.53555	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.15	P	Foreign Exchange Future	0.30270	0.36947	22.05814	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.05	C	Foreign Exchange Future	0.13492	0.10399	22.92470	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.05	P	Foreign Exchange Future	0.23212	0.29279	26.13734	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.20	P	Foreign Exchange Future	0.34053	0.40992	20.37706	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/09/19	7.20	C	Foreign Exchange Future	0.09333	0.07112	23.79728	0.00000	0.0000	50
21/07/2011	\$ / R MAXI 2011/12/19			Foreign Exchange Future	7.04570	6.95230	1.32563	6.96330	6.9633	10
21/07/2011	\$ / R MAXI 2011/12/19	7.00	C	Foreign Exchange Future	0.30369	0.25827	14.95604	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/12/19	7.00	P	Foreign Exchange Future	0.25799	0.30597	18.59762	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/12/19	7.05	C	Foreign Exchange Future	0.27948	0.24031	14.01531	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/12/19	7.05	P	Foreign Exchange Future	0.28378	0.33801	19.10987	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/12/19	6.95	C	Foreign Exchange Future	0.32932	0.27761	15.70205	0.00000	0.0000	0
21/07/2011	\$ / R MAXI 2011/12/19	6.95	P	Foreign Exchange Future	0.23362	0.27531	17.84522	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19			Foreign Exchange Future	11.21060	11.17140	0.34967	11.20650	11.1400	31,586
21/07/2011	£ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.13400	0.12300	8.20896	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.50	P	Foreign Exchange Future	0.42300	0.45200	6.85579	0.00000	0.0000	200
21/07/2011	£ / R 2011/09/19	11.55	C	Foreign Exchange Future	0.12100	0.11100	8.26446	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.55	P	Foreign Exchange Future	0.46000	0.49000	6.52174	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	£ / R 2011/09/19	11.45	C	Foreign Exchange Future	0.14800	0.13500	8.78378	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.45	P	Foreign Exchange Future	0.38700	0.41400	6.97674	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.65	C	Foreign Exchange Future	0.09900	0.09000	9.09091	0.00000	0.0000	8,945
21/07/2011	£ / R 2011/09/19	11.65	P	Foreign Exchange Future	0.53800	0.56900	5.76208	0.00000	0.0000	100
21/07/2011	£ / R 2011/09/19	12.10	C	Foreign Exchange Future	0.04000	0.03600	10.00000	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	12.10	P	Foreign Exchange Future	0.92900	0.96500	3.87513	0.00000	0.0000	200
21/07/2011	£ / R 2011/09/19	11.00	P	Foreign Exchange Future	0.14600	0.15900	8.90411	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.00	C	Foreign Exchange Future	0.35700	0.33000	7.56303	0.00000	0.0000	3,455
21/07/2011	£ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.74800	0.71300	4.67914	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.03700	0.04200	13.51351	0.00000	0.0000	5,490
21/07/2011	£ / R 2011/09/19	10.95	C	Foreign Exchange Future	0.39000	0.36200	7.17949	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.95	P	Foreign Exchange Future	0.12900	0.14100	9.30233	0.00000	0.0000	1,200
21/07/2011	£ / R 2011/09/19	11.20	P	Foreign Exchange Future	0.22800	0.25000	9.64912	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.20	C	Foreign Exchange Future	0.23900	0.22100	7.53138	0.00000	0.0000	1,200
21/07/2011	£ / R 2011/09/19	10.85	C	Foreign Exchange Future	0.46100	0.43100	6.50759	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.85	P	Foreign Exchange Future	0.10000	0.11000	10.00000	0.00000	0.0000	630
21/07/2011	£ / R 2011/09/19	11.10	P	Foreign Exchange Future	0.18400	0.19900	8.15217	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.10	C	Foreign Exchange Future	0.29500	0.27000	8.47458	0.00000	0.0000	630
21/07/2011	£ / R 2011/09/19	11.15	C	Foreign Exchange Future	0.26600	0.24200	9.02256	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.15	P	Foreign Exchange Future	0.20500	0.22100	7.80488	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.90	C	Foreign Exchange Future	0.06000	0.05400	10.00000	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.90	P	Foreign Exchange Future	0.74900	0.78300	4.53939	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.75	C	Foreign Exchange Future	0.08100	0.07400	8.64198	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.75	P	Foreign Exchange Future	0.62000	0.65300	5.32258	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.80	C	Foreign Exchange Future	0.07300	0.06700	8.21918	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.80	P	Foreign Exchange Future	0.66200	0.69600	5.13595	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.25	C	Foreign Exchange Future	0.21800	0.20100	7.79817	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.25	P	Foreign Exchange Future	0.25700	0.28000	8.94942	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.75	C	Foreign Exchange Future	0.53800	0.50600	5.94796	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.75	P	Foreign Exchange Future	0.07700	0.08500	10.38961	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.70	C	Foreign Exchange Future	0.09000	0.08200	8.88889	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.70	P	Foreign Exchange Future	0.57900	0.61100	5.52677	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.85	C	Foreign Exchange Future	0.06600	0.06000	9.09091	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	11.85	P	Foreign Exchange Future	0.70500	0.73900	4.82270	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.61900	0.58600	5.33118	0.00000	0.0000	0
21/07/2011	£ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.05800	0.06500	12.06897	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19			Foreign Exchange Future	11.34910	11.30730	0.36831	11.34500	11.3450	9,409
21/07/2011	£ / R 2011/12/19	11.65	C	Foreign Exchange Future	0.28900	0.27600	4.49827	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.65	P	Foreign Exchange Future	0.59000	0.61900	4.91525	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.70	C	Foreign Exchange Future	0.27400	0.26200	4.37956	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.70	P	Foreign Exchange Future	0.62500	0.65500	4.80000	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.60	C	Foreign Exchange Future	0.30500	0.29200	4.26230	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.60	P	Foreign Exchange Future	0.55600	0.58500	5.21583	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	12.20	C	Foreign Exchange Future	0.15900	0.15200	4.40252	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	12.20	P	Foreign Exchange Future	1.01000	1.04500	3.46535	0.00000	0.0000	250

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	£ / R 2011/12/19	11.30	C	Foreign Exchange Future	0.42300	0.40300	4.72813	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.30	P	Foreign Exchange Future	0.37400	0.39600	5.88235	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.90	C	Foreign Exchange Future	0.22000	0.21000	4.54545	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.90	P	Foreign Exchange Future	0.77100	0.80300	4.15045	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.75	C	Foreign Exchange Future	0.26000	0.24800	4.61538	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	11.75	P	Foreign Exchange Future	0.66100	0.69100	4.53858	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	10.50	C	Foreign Exchange Future	0.94400	0.91100	3.49576	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	10.50	P	Foreign Exchange Future	0.09500	0.10400	9.47368	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	10.70	C	Foreign Exchange Future	0.79100	0.76100	3.79267	0.00000	0.0000	0
21/07/2011	£ / R 2011/12/19	10.70	P	Foreign Exchange Future	0.14200	0.15400	8.45070	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19			Foreign Exchange Future	11.49200	11.44740	0.38810	11.40800	11.4075	2,832
21/07/2011	£ / R 2012/03/19	11.45	C	Foreign Exchange Future	0.55400	0.53000	4.33213	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.45	P	Foreign Exchange Future	0.51200	0.53300	4.10156	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.50	C	Foreign Exchange Future	0.53100	0.51000	3.95480	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.50	P	Foreign Exchange Future	0.53900	0.56300	4.45269	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.40	C	Foreign Exchange Future	0.57800	0.55300	4.32526	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.40	P	Foreign Exchange Future	0.48600	0.50600	4.11523	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.55	C	Foreign Exchange Future	0.51000	0.49100	3.72549	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.55	P	Foreign Exchange Future	0.56800	0.59400	4.57746	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.90	C	Foreign Exchange Future	0.38900	0.37300	4.11311	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.90	P	Foreign Exchange Future	0.79700	0.82600	3.63864	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.00	C	Foreign Exchange Future	0.79700	0.76800	3.63864	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.00	P	Foreign Exchange Future	0.30500	0.32100	5.24590	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.80	C	Foreign Exchange Future	0.42100	0.40400	4.03800	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.80	P	Foreign Exchange Future	0.72900	0.75700	3.84088	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	12.30	C	Foreign Exchange Future	0.28600	0.27400	4.19580	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	12.30	P	Foreign Exchange Future	1.09400	1.12700	3.01645	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.35	C	Foreign Exchange Future	0.60200	0.57700	4.15282	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.35	P	Foreign Exchange Future	0.46000	0.48000	4.34783	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	10.90	C	Foreign Exchange Future	0.85900	0.82900	3.49243	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	10.90	P	Foreign Exchange Future	0.26700	0.28200	5.61798	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.70	C	Foreign Exchange Future	0.45400	0.43600	3.96476	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.70	P	Foreign Exchange Future	0.66200	0.68900	4.07855	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.10	C	Foreign Exchange Future	0.73700	0.70900	3.79919	0.00000	0.0000	0
21/07/2011	£ / R 2012/03/19	11.10	P	Foreign Exchange Future	0.34500	0.36200	4.92754	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18			Foreign Exchange Future	11.64220	11.59430	0.41143	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.85	C	Foreign Exchange Future	0.56600	0.54800	3.18021	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.85	P	Foreign Exchange Future	0.77400	0.80400	3.87597	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.90	C	Foreign Exchange Future	0.54800	0.53100	3.10219	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.90	P	Foreign Exchange Future	0.80600	0.83700	3.84615	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.80	C	Foreign Exchange Future	0.58400	0.56600	3.08219	0.00000	0.0000	0
21/07/2011	£ / R 2012/06/18	11.80	P	Foreign Exchange Future	0.74200	0.77200	4.04313	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19			Foreign Exchange Future	0.08820	0.08740	0.90703	0.08860	0.0886	12,434
21/07/2011	¥ / R 2011/09/19	0.08	C	Foreign Exchange Future	0.00839	0.00766	8.70083	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	0.08	P	Foreign Exchange Future	0.00019	0.00026	36.84211	0.00000	0.0000	0



Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	¥ / R 2011/09/19	0.09	C	Foreign Exchange Future	0.00196	0.00170	13.26531	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	0.09	P	Foreign Exchange Future	0.00376	0.00430	14.36170	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	0.07	C	Foreign Exchange Future	0.01821	0.01741	4.39319	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	0.07	P	Foreign Exchange Future	0.00001	0.00001	0.00000	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	11.50	C	Foreign Exchange Future	0.00000	0.00000	0.00000	0.00000	0.0000	0
21/07/2011	¥ / R 2011/09/19	11.50	P	Foreign Exchange Future	11.41180	11.41260	0.00701	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19			Foreign Exchange Future	0.08940	0.08860	0.89485	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.08	C	Foreign Exchange Future	0.01042	0.00977	6.23800	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.08	P	Foreign Exchange Future	0.00102	0.00117	14.70588	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.09	C	Foreign Exchange Future	0.00453	0.00419	7.50552	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.09	P	Foreign Exchange Future	0.00513	0.00559	8.96686	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.07	C	Foreign Exchange Future	0.01948	0.01868	4.10678	0.00000	0.0000	0
21/07/2011	¥ / R 2011/12/19	0.07	P	Foreign Exchange Future	0.00008	0.00008	0.00000	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19			Foreign Exchange Future	9.85430	9.84740	0.07002	9.83290	9.7850	60,781
21/07/2011	€ / R 2011/09/19	9.65	C	Foreign Exchange Future	0.31300	0.30900	1.27796	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.65	P	Foreign Exchange Future	0.10900	0.11200	2.75229	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.70	C	Foreign Exchange Future	0.28000	0.27600	1.42857	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.70	P	Foreign Exchange Future	0.12600	0.12900	2.38095	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.60	C	Foreign Exchange Future	0.34700	0.34300	1.15274	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.60	P	Foreign Exchange Future	0.09300	0.09600	3.22581	0.00000	0.0000	2,065
21/07/2011	€ / R 2011/09/19	9.80	P	Foreign Exchange Future	0.16600	0.17000	2.40964	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.80	C	Foreign Exchange Future	0.22000	0.21700	1.36364	0.00000	0.0000	5,655
21/07/2011	€ / R 2011/09/19	10.40	P	Foreign Exchange Future	0.59400	0.60100	1.17845	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.40	C	Foreign Exchange Future	0.04800	0.04800	0.00000	0.00000	0.0000	3,590
21/07/2011	€ / R 2011/09/19	9.30	C	Foreign Exchange Future	0.58700	0.58100	1.02215	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.30	P	Foreign Exchange Future	0.03300	0.03400	3.03030	0.00000	0.0000	6,195
21/07/2011	€ / R 2011/09/19	10.25	C	Foreign Exchange Future	0.07200	0.07100	1.38889	0.00000	0.0000	6,195
21/07/2011	€ / R 2011/09/19	10.25	P	Foreign Exchange Future	0.46800	0.47400	1.28205	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.00	C	Foreign Exchange Future	0.13500	0.13400	0.74074	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.00	P	Foreign Exchange Future	0.28100	0.28700	2.13523	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.65	C	Foreign Exchange Future	0.02500	0.02500	0.00000	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.65	P	Foreign Exchange Future	0.82100	0.82800	0.85262	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.40	C	Foreign Exchange Future	0.50100	0.49600	0.99800	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	9.40	P	Foreign Exchange Future	0.04700	0.04900	4.25532	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.55	C	Foreign Exchange Future	0.03200	0.03200	0.00000	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.55	P	Foreign Exchange Future	0.72800	0.73500	0.96154	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.60	C	Foreign Exchange Future	0.02800	0.02800	0.00000	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.60	P	Foreign Exchange Future	0.77400	0.78100	0.90439	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.50	C	Foreign Exchange Future	0.03700	0.03700	0.00000	0.00000	0.0000	0
21/07/2011	€ / R 2011/09/19	10.50	P	Foreign Exchange Future	0.68300	0.69000	1.02489	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19			Foreign Exchange Future	9.96050	9.95130	0.09236	9.89000	9.8900	4,928
21/07/2011	€ / R 2011/12/19	9.80	C	Foreign Exchange Future	0.41200	0.41000	0.48544	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.80	P	Foreign Exchange Future	0.25200	0.25900	2.77778	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.85	C	Foreign Exchange Future	0.38500	0.38300	0.51948	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.85	P	Foreign Exchange Future	0.27500	0.28200	2.54545	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	€ / R 2011/12/19	9.75	C	Foreign Exchange Future	0.44000	0.43800	0.45455	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.75	P	Foreign Exchange Future	0.23000	0.23700	3.04348	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	10.00	C	Foreign Exchange Future	0.31500	0.31300	0.63492	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	10.00	P	Foreign Exchange Future	0.35500	0.36200	1.97183	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.55	C	Foreign Exchange Future	0.56400	0.56200	0.35461	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.55	P	Foreign Exchange Future	0.15400	0.16100	4.54545	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.30	C	Foreign Exchange Future	0.74500	0.74200	0.40268	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.30	P	Foreign Exchange Future	0.08500	0.09100	7.05882	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.40	C	Foreign Exchange Future	0.66900	0.66700	0.29895	0.00000	0.0000	0
21/07/2011	€ / R 2011/12/19	9.40	P	Foreign Exchange Future	0.10900	0.11600	6.42202	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19			Foreign Exchange Future	10.07240	10.05980	0.12509	0.00000	0.0000	8,503
21/07/2011	€ / R 2012/03/19	10.10	C	Foreign Exchange Future	0.42400	0.42000	0.94340	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.10	P	Foreign Exchange Future	0.45200	0.46000	1.76991	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.15	C	Foreign Exchange Future	0.40500	0.40100	0.98765	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.15	P	Foreign Exchange Future	0.48300	0.49100	1.65631	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.05	C	Foreign Exchange Future	0.44600	0.44000	1.34529	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.05	P	Foreign Exchange Future	0.42400	0.43000	1.41509	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.05	C	Foreign Exchange Future	1.09900	1.09000	0.81893	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.05	P	Foreign Exchange Future	0.07700	0.08000	3.89610	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.25	C	Foreign Exchange Future	0.36900	0.36600	0.81301	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.25	P	Foreign Exchange Future	0.54700	0.55600	1.64534	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.80	C	Foreign Exchange Future	0.57400	0.56800	1.04530	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.80	P	Foreign Exchange Future	0.30200	0.30800	1.98675	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.00	C	Foreign Exchange Future	1.14300	1.13400	0.78740	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.00	P	Foreign Exchange Future	0.07100	0.07400	4.22535	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.90	C	Foreign Exchange Future	0.52000	0.51400	1.15385	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	9.90	P	Foreign Exchange Future	0.34800	0.35400	1.72414	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.60	C	Foreign Exchange Future	0.26700	0.26500	0.74906	0.00000	0.0000	0
21/07/2011	€ / R 2012/03/19	10.60	P	Foreign Exchange Future	0.79500	0.80500	1.25786	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19			Foreign Exchange Future	7.41090	7.38240	0.38457	0.00000	0.0000	25,154
21/07/2011	AUS / R 2011/09/19	6.65	C	Foreign Exchange Future	0.76600	0.73800	3.65535	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	6.65	P	Foreign Exchange Future	0.00500	0.00600	20.00000	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	6.70	C	Foreign Exchange Future	0.71700	0.69000	3.76569	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	6.70	P	Foreign Exchange Future	0.00600	0.00800	33.33333	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	6.60	C	Foreign Exchange Future	0.81500	0.78700	3.43558	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00500	25.00000	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.50	C	Foreign Exchange Future	0.09800	0.08600	12.24490	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.50	P	Foreign Exchange Future	0.18700	0.20400	9.09091	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.45	C	Foreign Exchange Future	0.11600	0.10300	11.20690	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.45	P	Foreign Exchange Future	0.15500	0.17100	10.32258	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.00	C	Foreign Exchange Future	0.43700	0.41100	5.94966	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.00	P	Foreign Exchange Future	0.02600	0.02900	11.53846	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.20	C	Foreign Exchange Future	0.27000	0.24900	7.77778	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.20	P	Foreign Exchange Future	0.05900	0.06700	13.55932	0.00000	0.0000	0
21/07/2011	AUS / R 2011/09/19	7.55	C	Foreign Exchange Future	0.08200	0.07200	12.19512	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	AU\$ / R 2011/09/19	7.55	P	Foreign Exchange Future	0.22100	0.24000	8.59729	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.15	C	Foreign Exchange Future	0.31000	0.28700	7.41935	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.15	P	Foreign Exchange Future	0.04900	0.05500	12.24490	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.95	C	Foreign Exchange Future	0.01900	0.01600	15.78947	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.95	P	Foreign Exchange Future	0.55800	0.58400	4.65950	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	6.75	C	Foreign Exchange Future	0.66900	0.64200	4.03587	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	6.75	P	Foreign Exchange Future	0.00800	0.01000	25.00000	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.00	C	Foreign Exchange Future	0.01600	0.01400	12.50000	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.00	P	Foreign Exchange Future	0.60500	0.63200	4.46281	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	6.80	C	Foreign Exchange Future	0.62100	0.59400	4.34783	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	6.80	P	Foreign Exchange Future	0.01000	0.01200	20.00000	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.10	C	Foreign Exchange Future	0.35000	0.32700	6.57143	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.10	P	Foreign Exchange Future	0.03900	0.04500	15.38462	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.15	C	Foreign Exchange Future	0.00900	0.00800	11.11111	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.15	P	Foreign Exchange Future	0.74800	0.77600	3.74332	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.40	C	Foreign Exchange Future	0.13700	0.12200	10.94891	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	7.40	P	Foreign Exchange Future	0.12600	0.14000	11.11111	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.05	C	Foreign Exchange Future	0.01300	0.01100	15.38462	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/09/19	8.05	P	Foreign Exchange Future	0.65200	0.67900	4.14110	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19			Foreign Exchange Future	7.42730	7.39780	0.39718	0.00000	0.0000	690
21/07/2011	AU\$ / R 2011/12/19	6.65	C	Foreign Exchange Future	0.79600	0.76800	3.51759	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	6.65	P	Foreign Exchange Future	0.01900	0.02000	5.26316	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	6.70	C	Foreign Exchange Future	0.75100	0.72300	3.72836	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	6.70	P	Foreign Exchange Future	0.02400	0.02500	4.16667	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	6.60	C	Foreign Exchange Future	0.84200	0.81400	3.32542	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	6.60	P	Foreign Exchange Future	0.01500	0.01600	6.66667	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	7.50	C	Foreign Exchange Future	0.17700	0.16300	7.90960	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	7.50	P	Foreign Exchange Future	0.25000	0.26500	6.00000	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	7.30	C	Foreign Exchange Future	0.27800	0.26000	6.47482	0.00000	0.0000	0
21/07/2011	AU\$ / R 2011/12/19	7.30	P	Foreign Exchange Future	0.15100	0.16200	7.28477	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19			Foreign Exchange Future	7.45090	7.42030	0.41069	0.00000	0.0000	4
21/07/2011	AU\$ / R 2012/03/19	7.25	C	Foreign Exchange Future	0.38500	0.36500	5.19481	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.25	P	Foreign Exchange Future	0.18400	0.19500	5.97826	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.30	C	Foreign Exchange Future	0.35500	0.33700	5.07042	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.30	P	Foreign Exchange Future	0.20400	0.21700	6.37255	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.20	C	Foreign Exchange Future	0.41500	0.39500	4.81928	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.20	P	Foreign Exchange Future	0.16400	0.17500	6.70732	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.40	C	Foreign Exchange Future	0.30000	0.28400	5.33333	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.40	P	Foreign Exchange Future	0.24900	0.26400	6.02410	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	6.95	C	Foreign Exchange Future	0.59000	0.56600	4.06780	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	6.95	P	Foreign Exchange Future	0.08900	0.09600	7.86517	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.75	C	Foreign Exchange Future	0.17000	0.15900	6.47059	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.75	P	Foreign Exchange Future	0.46900	0.48900	4.26439	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.45	C	Foreign Exchange Future	0.27500	0.26000	5.45455	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.45	P	Foreign Exchange Future	0.27400	0.29000	5.83942	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	AU\$ / R 2012/03/19	7.00	C	Foreign Exchange Future	0.55300	0.52900	4.33996	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	7.00	P	Foreign Exchange Future	0.10200	0.10900	6.86275	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	6.20	C	Foreign Exchange Future	1.26300	1.23300	2.37530	0.00000	0.0000	0
21/07/2011	AU\$ / R 2012/03/19	6.20	P	Foreign Exchange Future	0.01200	0.01300	8.33333	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14			Foreign Exchange Future	8.48470	8.47320	0.13554	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.30	C	Foreign Exchange Future	1.57000	1.55600	0.89172	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.30	P	Foreign Exchange Future	0.38500	0.38300	0.51948	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.35	C	Foreign Exchange Future	1.53100	1.51800	0.84912	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.35	P	Foreign Exchange Future	0.39600	0.39500	0.25253	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.25	C	Foreign Exchange Future	1.60800	1.59500	0.80846	0.00000	0.0000	0
21/07/2011	AU\$ / R 2015/12/14	7.25	P	Foreign Exchange Future	0.37300	0.37200	0.26810	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19			Foreign Exchange Future	7.33370	7.25510	1.07176	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.25	C	Foreign Exchange Future	0.18500	0.13500	27.02703	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.25	P	Foreign Exchange Future	0.10100	0.13000	28.71287	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.30	C	Foreign Exchange Future	0.15500	0.11400	26.45161	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.30	P	Foreign Exchange Future	0.12100	0.15900	31.40496	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.20	C	Foreign Exchange Future	0.21700	0.16300	24.88479	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.20	P	Foreign Exchange Future	0.08300	0.10800	30.12048	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.80	C	Foreign Exchange Future	0.02500	0.01700	32.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.80	P	Foreign Exchange Future	0.49100	0.56200	14.46029	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.75	C	Foreign Exchange Future	0.03000	0.02100	30.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.75	P	Foreign Exchange Future	0.44600	0.51600	15.69507	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.85	C	Foreign Exchange Future	0.02000	0.01400	30.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.85	P	Foreign Exchange Future	0.53600	0.60900	13.61940	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.55	C	Foreign Exchange Future	0.06400	0.04500	29.68750	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.55	P	Foreign Exchange Future	0.28000	0.34000	21.42857	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	6.60	C	Foreign Exchange Future	0.73800	0.66100	10.43360	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	6.60	P	Foreign Exchange Future	0.00400	0.00600	50.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	6.90	C	Foreign Exchange Future	0.45500	0.38500	15.38462	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	6.90	P	Foreign Exchange Future	0.02100	0.03000	42.85714	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.95	C	Foreign Exchange Future	0.01400	0.00900	35.71429	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/09/19	7.95	P	Foreign Exchange Future	0.63000	0.70400	11.74603	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19			Foreign Exchange Future	7.41620	7.33580	1.08411	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.25	C	Foreign Exchange Future	0.32000	0.27200	15.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.25	P	Foreign Exchange Future	0.15400	0.18600	20.77922	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.30	C	Foreign Exchange Future	0.29000	0.24500	15.51724	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.30	P	Foreign Exchange Future	0.17400	0.20900	20.11494	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.20	C	Foreign Exchange Future	0.35200	0.30000	14.77273	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.20	P	Foreign Exchange Future	0.13600	0.16400	20.58824	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.65	C	Foreign Exchange Future	0.14800	0.12400	16.21622	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.65	P	Foreign Exchange Future	0.38200	0.43800	14.65969	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	6.80	C	Foreign Exchange Future	0.65700	0.58700	10.65449	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	6.80	P	Foreign Exchange Future	0.04100	0.05100	24.39024	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.60	C	Foreign Exchange Future	0.16200	0.13600	16.04938	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.60	P	Foreign Exchange Future	0.34600	0.40000	15.60694	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	CAD/ R 2011/12/19	6.85	C	Foreign Exchange Future	0.61400	0.54600	11.07492	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	6.85	P	Foreign Exchange Future	0.04800	0.06000	25.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.40	C	Foreign Exchange Future	0.23600	0.20000	15.25424	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.40	P	Foreign Exchange Future	0.22000	0.26400	20.00000	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	6.90	C	Foreign Exchange Future	0.57300	0.50700	11.51832	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	6.90	P	Foreign Exchange Future	0.05700	0.07100	24.56140	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.45	C	Foreign Exchange Future	0.21500	0.18200	15.34884	0.00000	0.0000	0
21/07/2011	CAD/ R 2011/12/19	7.45	P	Foreign Exchange Future	0.24900	0.29600	18.87550	0.00000	0.0000	0
21/07/2011	CF CANDO CAAD 2011/09/19			Can-Do Future	0.02750	0.03550	29.09091	0.00000	0.0000	22,388
21/07/2011	CF CANDO CAAE 2011/09/19			Can-Do Future	0.14130	0.11150	21.08988	0.00000	0.0000	21,898
21/07/2011	CHF / R 2011/09/19			Foreign Exchange Future	8.48180	8.38680	1.12005	0.00000	0.0000	922
21/07/2011	CHF / R 2011/09/19	7.65	C	Foreign Exchange Future	0.84300	0.75400	10.55753	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.65	P	Foreign Exchange Future	0.01100	0.01700	54.54545	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.70	C	Foreign Exchange Future	0.79600	0.70800	11.05528	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.70	P	Foreign Exchange Future	0.01400	0.02100	50.00000	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.60	C	Foreign Exchange Future	0.89100	0.80000	10.21324	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.60	P	Foreign Exchange Future	0.00900	0.01300	44.44444	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.40	C	Foreign Exchange Future	0.25000	0.19500	22.00000	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.40	P	Foreign Exchange Future	0.16800	0.20800	23.80952	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.05	C	Foreign Exchange Future	0.05600	0.04100	26.78571	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.05	P	Foreign Exchange Future	0.62400	0.70400	12.82051	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.00	C	Foreign Exchange Future	0.06300	0.04700	25.39683	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.00	P	Foreign Exchange Future	0.58100	0.66000	13.59725	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.80	C	Foreign Exchange Future	0.70400	0.61800	12.21591	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.80	P	Foreign Exchange Future	0.02200	0.03100	40.90909	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.95	C	Foreign Exchange Future	0.07100	0.05300	25.35211	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.95	P	Foreign Exchange Future	0.53900	0.61600	14.28571	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.80	C	Foreign Exchange Future	0.10100	0.07700	23.76238	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.80	P	Foreign Exchange Future	0.41900	0.49000	16.94511	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.85	C	Foreign Exchange Future	0.08900	0.06800	23.59551	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	8.85	P	Foreign Exchange Future	0.45700	0.53100	16.19256	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.10	C	Foreign Exchange Future	0.04900	0.03700	24.48980	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.10	P	Foreign Exchange Future	0.66700	0.75000	12.44378	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.25	C	Foreign Exchange Future	0.03400	0.02500	26.47059	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	9.25	P	Foreign Exchange Future	0.80200	0.88800	10.72319	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.85	C	Foreign Exchange Future	0.65900	0.57500	12.74659	0.00000	0.0000	0
21/07/2011	CHF / R 2011/09/19	7.85	P	Foreign Exchange Future	0.02700	0.03800	40.74074	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19			Foreign Exchange Future	8.60330	8.50570	1.13445	0.00000	0.0000	50
21/07/2011	CHF / R 2011/12/19	8.30	C	Foreign Exchange Future	0.49500	0.43800	11.51515	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.30	P	Foreign Exchange Future	0.19200	0.23200	20.83333	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.35	C	Foreign Exchange Future	0.46600	0.41100	11.80258	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.35	P	Foreign Exchange Future	0.21300	0.25500	19.71831	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.25	C	Foreign Exchange Future	0.52500	0.46600	11.23810	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.25	P	Foreign Exchange Future	0.17200	0.21000	22.09302	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.50	C	Foreign Exchange Future	0.38600	0.33900	12.17617	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	CHF / R 2011/12/19	8.50	P	Foreign Exchange Future	0.28300	0.33300	17.66784	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.15	C	Foreign Exchange Future	0.59000	0.52600	10.84746	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.15	P	Foreign Exchange Future	0.13700	0.17000	24.08759	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.90	C	Foreign Exchange Future	0.77300	0.69700	9.83182	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.90	P	Foreign Exchange Future	0.07000	0.09100	30.00000	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.55	C	Foreign Exchange Future	0.36200	0.31900	11.87845	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.55	P	Foreign Exchange Future	0.30900	0.36300	17.47573	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.90	C	Foreign Exchange Future	0.23600	0.20700	12.28814	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.90	P	Foreign Exchange Future	0.53300	0.60100	12.75797	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.40	C	Foreign Exchange Future	0.13000	0.11400	12.30769	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.40	P	Foreign Exchange Future	0.92700	1.00800	8.73786	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.15	C	Foreign Exchange Future	0.17400	0.15300	12.06897	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.15	P	Foreign Exchange Future	0.72100	0.79700	10.54092	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.45	C	Foreign Exchange Future	0.41100	0.36200	11.92214	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.45	P	Foreign Exchange Future	0.25800	0.30600	18.60465	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.00	C	Foreign Exchange Future	0.69600	0.62500	10.20115	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.00	P	Foreign Exchange Future	0.09300	0.11900	27.95699	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.75	C	Foreign Exchange Future	0.89600	0.81500	9.04018	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.75	P	Foreign Exchange Future	0.04300	0.05900	37.20930	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.80	C	Foreign Exchange Future	0.26600	0.23400	12.03008	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.80	P	Foreign Exchange Future	0.46300	0.52800	14.03888	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.65	C	Foreign Exchange Future	0.98300	0.89800	8.64700	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	7.65	P	Foreign Exchange Future	0.03000	0.04200	40.00000	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.70	C	Foreign Exchange Future	0.30100	0.26500	11.96013	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.70	P	Foreign Exchange Future	0.39800	0.45900	15.32663	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.95	C	Foreign Exchange Future	0.22200	0.19500	12.16216	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.95	P	Foreign Exchange Future	0.56900	0.63900	12.30228	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.60	C	Foreign Exchange Future	0.33900	0.30000	11.50442	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	8.60	P	Foreign Exchange Future	0.33600	0.39400	17.26190	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.45	C	Foreign Exchange Future	0.12300	0.10700	13.00813	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.45	P	Foreign Exchange Future	0.97000	1.05100	8.35052	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.20	C	Foreign Exchange Future	0.16400	0.14400	12.19512	0.00000	0.0000	0
21/07/2011	CHF / R 2011/12/19	9.20	P	Foreign Exchange Future	0.76100	0.83800	10.11827	0.00000	0.0000	0
21/07/2011	RAIN 2011/09/19			Foreign Exchange Future	14,111.78000	14,019.44000	0.65435	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19			Foreign Exchange Future	1.07610	1.06250	1.26382	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.10	C	Foreign Exchange Future	0.01700	0.01280	24.70588	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.10	P	Foreign Exchange Future	0.04090	0.05030	22.98289	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.15	C	Foreign Exchange Future	0.00710	0.00510	28.16901	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.15	P	Foreign Exchange Future	0.08100	0.09260	14.32099	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.05	C	Foreign Exchange Future	0.03940	0.03100	21.31980	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/09/19	1.05	P	Foreign Exchange Future	0.01330	0.01850	39.09774	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19			Foreign Exchange Future	1.09230	1.07820	1.29085	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19	1.10	C	Foreign Exchange Future	0.03950	0.03370	14.68354	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19	1.10	P	Foreign Exchange Future	0.04720	0.05550	17.58475	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19	1.15	C	Foreign Exchange Future	0.02430	0.02060	15.22634	0.00000	0.0000	0

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	% Movement In MTM	Today's High	Today's Low	Open Interest
21/07/2011	YUAN/R 2011/12/19	1.15	P	Foreign Exchange Future	0.08200	0.09240	12.68293	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19	1.05	C	Foreign Exchange Future	0.06420	0.05540	13.70717	0.00000	0.0000	0
21/07/2011	YUAN/R 2011/12/19	1.05	P	Foreign Exchange Future	0.02190	0.02720	24.20091	0.00000	0.0000	0
<b>Future Open Interest</b>										<b>567,355</b>
<b>Option Open Interest</b>										<b>212,499</b>
<b>Total</b>										<b>779,854</b>